

Application no. 09/559,320
Supplemental Amendment dated August 11, 2003

REMARKS

The undersigned thanks Examiner Felten for the in-person interview held July 24, 2003. The changes in this amendment are consistent with the Interview Summary Record dated that same day.

Amendments to the Claims

Claim 7 has been amended to correct the position in the claim at which "S&P 500" is spelled out. Claim 18 has been amended to correct a typographical error.

Independent claims 1, 6, 10, 15, 16, 23 and 24 have been amended to remove the word "substantially" in view of the Examiner's statement during the July 24 interview that it may raise issues of indefiniteness under 35 USC 112, 2.

The language 'similar' (and also the original language 'substantially similar') is used in recognition that "the weight of each security in the first portfolio" may not be exactly identical¹ to "that security's corresponding weight in the second portfolio, divided by the combined weight of the first portfolio within the second portfolio". (See, e.g., claim 1).

Claims 1 and 4-24 are believed to be in allowable form and define over the prior art of record. An early notice of allowance is requested so that the application may proceed to issue. Should the Examiner disagree with the foregoing, the Examiner is kindly asked to contact the undersigned for a telephonic interview.

¹ In general, it probably won't be exactly identical, especially given the limitations of finite precision arithmetic. However, the word "similar" is intended to encompass the possibility that the two are exactly identical.

Application no. 09/559,320
Supplemental Amendment dated August 11, 2003

No fee is believed to be due for this submission. Should any kind of a fee be required, including a fee for added claims or an extension of time, please charge any such fee to Womble Carlyle's Deposit Account No. 09-0528.

Respectfully Submitted,

Date: August 11, 2003

Nanda K. Alapati
Nanda K. Alapati (Reg. No. 39,893)
703-394-2216
USPTO Customer No. 26158
Womble, Carlyle, Sandridge & Rice
P.O. Box 7037
Atlanta, GA 30357-0037